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ON LOCAL LINEAR FUNCTIONALS FOR L-SPLINES.(U)

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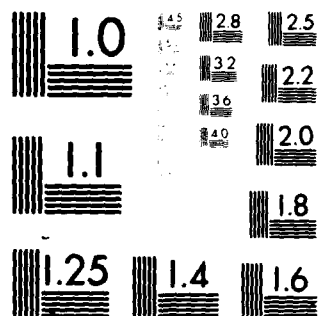
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ON LOCAL LINEAR FUNCTIONALS FOR
L-SPLINES

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(6) ON LOCAL LINEAR FUNCTIONALS FOR L-SPLINES.

(10) Rong-Qing/Jia*

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ABSTRACT

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Quasi-interpolant functionals for L-splines are constructed. With them as a tool, an explicit construction of LB-splines is done, and a quick proof of the existence and uniqueness of the expansion of an L-spline in an LB-spline series is given. Moreover, a necessary and sufficient condition for a function, under which it generates a local linear functional that vanishes at all LB-splines but one, is obtained.

AMS (MOS) Subject Classification: 41A15

Key Words: LB-splines, local, linear functional

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SIGNIFICANCE AND EXPLANATION

B-splines play an important role in spline function theory. One is deeply impressed by the effect of quasi-interpolant functionals in B-spline theory. With them as a tool, some problems become easier to solve, and some important results are obtained. When one deals more generally with L-splines, that is, splines associated with a linear differential operator, an attempt to construct similar functionals for LB-splines naturally arises, and there is reason to claim that such functionals would be helpful for studying L-splines.

In the present report, such a construction of quasi-interpolant functionals and local linear functionals is carried out.

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ON LOCAL LINEAR FUNCTIONALS FOR L-SPLINES

Rong-Qing Jia*

§1. INTRODUCTION

We begin with some notations and definitions.

Let $k \in \mathbb{N}$, $\underline{t} := (t_i)$ nondecreasing (finite, infinite or biinfinite) with $t_i < t_{i+k}$, all i , and let

$$\begin{aligned} a &:= \inf\{t_i\}, \quad b := \sup\{t_i\}, \\ c_i &:= \max\{m; t_{i-m} = t_i\}, \\ \ell_i &:= \max\{m; t_{i+m} = t_i\}, \\ d_i &:= c_i + \ell_i + 1, \\ \text{jump}_{t_i} f &:= f(t_i+) - f(t_i-). \end{aligned}$$

Let $H_p^k(a,b)$ denote the space of functions which are k -fold integrals of functions in $L_p(a,b)$, $1 \leq p \leq \infty$. Further, let

$$L = \sum_{j=0}^k p_j D^{k-j}$$

be a nonsingular k -th order differential operator, where $p_0 = 1$, $p_j \in C^j(a,b)$ ($j = 1, \dots, k$) and $D = \frac{d}{dx}$. Then the formal adjoint operator of L is

$$L^* = \sum_{j=0}^k (-1)^j D^j (p_{k-j} \cdot).$$

By N_L and N_{L^*} we denote the null spaces of L and L^* , respectively.

Throughout this paper the following condition:

(ET) "The sum of multiplicities of g 's zeros does not exceed $k-1$ for any nonzero $g \in N_{L^*}$ and any i "

is supposed to hold.

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Definition 1.1. A function S defined on (a,b) is called an L-spline with knots \underline{t} if

- (i) $S|_{(t_i, t_{i+1})} \in N_L|_{(t_i, t_{i+1})}$ for all i ;
- (ii) $\text{jump}_{t_i} S^{(\gamma)} = 0$ for all i and $\gamma < k - d_i$.

Definition 1.2. $[i, j]$ is called the carrier of the L-spline S if

- (i) $S = 0$ outside $[t_i, t_j]$;
- (ii) $\text{jump}_{t_i} S^{(\gamma)} = 0$ for $\gamma < k - d_i - 1$, but $\text{jump}_{t_i} S^{(k-d_i-1)} \neq 0$;
- (iii) $\text{jump}_{t_j} S^{(\gamma)} = 0$ for $\gamma < k - d_j - 1$, but $\text{jump}_{t_j} S^{(k-d_j-1)} \neq 0$.

Definition 1.3. A nonzero L-spline with minimum carrier is called an LB-spline.

The purpose of this paper is to extend some results of polynomial B-splines to LB-splines. In §2 we construct quasi-interpolant functionals for LB-splines. In §3 we give an explicit construction of LB-splines. In §4 we obtain the expansion of an L-spline in an LB-spline series with the quasi-interpolant functionals as a tool. In §5 we extend de Boor's results about local linear functionals to LB-splines.

§2. QUASI-INTERPOLANT

For a fixed integer i , let μ_m be the functional given by

$$\mu_m(f) = \begin{cases} f^{(m-i-1)}(t_m) & \text{when } m = i+1, \dots, i+l_i; \\ f^{(l_i)}(t_m) & \text{when } m \geq i+l_i+1. \end{cases} \quad (2.1)$$

Lemma 2.1. There exists a non-zero function $u_i(x) \in N_{L^*}$ which satisfies

$$\mu_m(u_i) = 0, \quad m = i+1, \dots, i+k-1.$$

Moreover, such a function is unique up to a constant factor.

Proof. Let $\varphi_1, \varphi_2, \dots, \varphi_k$ be a basis of N_{L^*} . It is easily seen that the function

$$u_i(x) = \begin{vmatrix} \mu_{i+1}(\varphi_1) & \mu_{i+2}(\varphi_1) & \dots & \mu_{i+k-1}(\varphi_1) & \varphi_1(x) \\ \mu_{i+1}(\varphi_2) & \mu_{i+2}(\varphi_2) & \dots & \mu_{i+k-1}(\varphi_2) & \varphi_2(x) \\ \vdots & \vdots & & \vdots & \vdots \\ \mu_{i+1}(\varphi_k) & \mu_{i+2}(\varphi_k) & \dots & \mu_{i+k-1}(\varphi_k) & \varphi_k(x) \end{vmatrix} \quad (2.2)$$

satisfies

$$\mu_m(u_i) = 0, \quad m = i+1, \dots, i+k-1.$$

We claim that

$$u_i(x) \neq 0 \quad \text{when } x \in (t_j, t_{j+1}), \quad j = i, \dots, i+k-1.$$

Suppose to the contrary that there exists some $x \in (t_j, t_{j+1})$ ($j = i, \dots, i+k-1$) for which $u_i(x) = 0$. Then we can find $\gamma_1, \gamma_2, \dots, \gamma_k$, of which at least one is not zero, so that

$$\gamma_1 \mu_j(\varphi_1) + \gamma_2 \mu_j(\varphi_2) + \dots + \gamma_k \mu_j(\varphi_k) = 0, \quad j = i+1, \dots, i+k-1$$

and

$$\gamma_1 \varphi_1(x) + \gamma_2 \varphi_2(x) + \dots + \gamma_k \varphi_k(x) = 0.$$

Let $\varphi = \gamma_1 \varphi_1 + \gamma_2 \varphi_2 + \dots + \gamma_k \varphi_k$. Then φ is not a zero function, and the sum of the multiplicities of φ 's zeros exceeds $k-1$. This contradicts the condition (ET).

Suppose now that another function v has the same property as u_i . We have to show that there exists a constant c such that $v = cu_i$. There are the following two possibilities:

- (i) $t_i < t_{i+1}$. In this case it follows from the condition (ET) that $u_i(t_i) \neq 0$ and $v(t_i) \neq 0$. If we put $c = v(t_i)/u_i(t_i)$, then the function $v - cu_i \in N_{L+}$ and the sum of multiplicities of its zeros would exceed or equal k , hence $v - cu_i = 0$, that is, $v = cu_i$.
- (ii) $t_i = t_{i+1}$. Thus we know that $u_i^{(l_i)}(t_i) \neq 0$ and $v^{(l_i)}(t_i) \neq 0$ in view of the condition (ET). A similar demonstration gives that $v = cu_i$ for $c = v^{(l_i)}(t_i)/u_i^{(l_i)}(t_i)$.

The determinant on the right-hand side of (2.2) is abbreviated to

$$\det \begin{pmatrix} u_{i+1}, u_{i+2}, \dots, u_{i+k-1}, x \\ \varphi_1, \varphi_2, \dots, \varphi_{k-1}, \varphi_k \end{pmatrix}.$$

Corollary 2.1. If $\psi_1, \psi_2, \dots, \psi_k$ is another basis of N_{L+} , then there exists a constant c such that

$$\det \begin{pmatrix} u_{i+1}, u_{i+2}, \dots, u_{i+k-1}, x \\ \psi_1, \psi_2, \dots, \psi_{k-1}, \psi_k \end{pmatrix} = c \cdot \det \begin{pmatrix} u_{i+1}, u_{i+2}, \dots, u_{i+k-1}, x \\ \varphi_1, \varphi_2, \dots, \varphi_{k-1}, \varphi_k \end{pmatrix}. \quad (2.3)$$

Now we consider Lagrange's Formula [7]. If $f \in H_p^k(\alpha, \beta)$ and $g \in H_q^k(\alpha, \beta)$, where $\frac{1}{p} + \frac{1}{q} = 1$, then

$$\int_{\alpha}^{\beta} (Lf)gdx = \int_{\alpha}^{\beta} (L^*g)fdx + W(f, g; x) \Big|_{\alpha}^{\beta} \quad (2.4)$$

where

$$W(f, g; x) = \sum_{\gamma=0}^k \{ f^{(\gamma-1)}(x) [p_{k-\gamma}(x)g(x)] - f^{(\gamma-2)}(x) [p_{k-\gamma}(x)g(x)]' + \dots + (-1)^{\gamma-1} f(x) [p_{k-\gamma}(x)g(x)]^{(\gamma-1)} \}. \quad (2.5)$$

In particular, if $f|_{(\alpha, \beta)} \in N_L$ and $g|_{(\alpha, \beta)} \in N_{L+}$, then it follows from (2.4) that

$$W(f, g; \alpha+) = W(f, g; \beta-) . \quad (2.6)$$

Taking an L-spline S as f and taking u_i as g in (2.5), we have

$$W(S, u_i; x) = \sum_{\gamma=0}^k \{ S^{(\gamma-1)}(x) [p_{k-\gamma}(x) u_i(x)] - S^{(\gamma-2)}(x) [p_{k-\gamma}(x) u_i(x)]' + \dots + (-1)^{\gamma-1} S(x) [p_{k-\gamma}(x) u_i(x)]^{(\gamma-1)} \} . \quad (2.7)$$

If $t_i < t_m < t_{i+k}$, then

$$u_i(t_m) = \dots = u_i^{(d_m-1)}(t_m) = 0 ,$$

$$\text{jump}_{t_m} S = \dots = \text{jump}_{t_m}^{(k-d_m-1)} S = 0 ,$$

hence

$$W(S, u_i; t_m+) = W(S, u_i; t_m-) .$$

On the other hand, we have, for any $\xi, \eta \in (t_i, t_{i+k})$,

$$W(S, u_i; \eta) - W(S, u_i; \xi) = \sum_{\xi \leq t_m \leq \eta} \{ W(S, u_i; t_m+) - W(S, u_i; t_m-) \} .$$

Therefore,

$$W(S, u_i; \eta) - W(S, u_i; \xi) = 0 ,$$

that is,

$$W(S, u_i; \eta) = W(S, u_i; \xi), \text{ for any } \xi, \eta \in (t_i, t_{i+k}) . \quad (2.8)$$

We conclude that $W(S, u_i; \cdot)$ is identically equal to a constant in (t_i, t_{i+k}) .

Definition 2.1. By $\mathcal{L}(L; \underline{t})$ we denote the space of all L-splines with knots \underline{t} .

The linear functional

$$\lambda_i : S \rightarrow W(S, u_i; \xi), \quad t_i < \xi < t_{i+k} . \quad (2.9)$$

which acts on the space $\mathcal{L}(L; \underline{t})$ is called a quasi-interpolant functional.

Theorem 2.1. If S is an L-spline with $[m, n]$ as its carrier, then

- (1°) $\lambda_i S = 0$ when $m > i$;
- (2°) $\lambda_i S \neq 0$ when $m = i$;
- (3°) $\lambda_i S = 0$ when $n < i + k$;
- (4°) $\lambda_i S \neq 0$ when $n = i + k$.

Proof. (1°) If $t_m > t_i$, we take $\xi \in (t_i, t_m)$, then

$$\lambda_i S = W(S, u_i; \xi) = 0$$

since $S \equiv 0$ on (t_i, t_m) . In the case of $t_m = t_i$, from

$$\begin{aligned} S(t_i) = S'(t_i) = \dots = S^{(k-\ell_i-1)}(t_i) &= 0 \\ u_i(t_i) = u_i'(t_i) = \dots = u_i^{(\ell_i-1)}(t_i) &= 0 \end{aligned}$$

it follows that

$$\lambda_i S = W(S, u_i; t_i+) = 0.$$

(2°) Suppose the converse statement $\lambda_i S = 0$ holds. There are two cases:

(i) $t_i < t_{i+1}$. Substituting $W(S, u_i; t_i+) = 0$ and

$$S(t_i) = S'(t_i) = \dots = S^{(k-2)}(t_i) = 0$$

into (2.7), we obtain

$$S^{(k-1)}(t_i+) u_i(t_i) = 0,$$

but $u_i(t_i) \neq 0$ in terms of the condition (ET) and $S^{(k-1)}(t_i+) \neq 0$, so we get a contradiction.

(ii) $t_i = t_{i+1}$. In this case,

$$\begin{aligned} S(t_i) = S'(t_i) = \dots = S^{(k-\ell_i-2)}(t_i) &= 0, \\ u_i(t_i) = u_i'(t_i) = \dots = u_i^{(\ell_i-1)}(t_i) &= 0. \end{aligned}$$

Combining it with (2.7), we have

$$S^{(k-\ell_i-1)}(t_i+) u_i^{(\ell_i)}(t_i) = 0,$$

which contradicts the fact that $S^{(k-\ell_i-1)}(t_i) \neq 0$ and $u_i^{(\ell_i)}(t_i) \neq 0$.

We can similarly prove (3°) and (4°).

Definition 2.2. If an L-spline S has $[m, n]$ as its carrier, then $n-m$ is called the length of S .

Corollary 2.2. The length of any nonzero L-spline S is at least k .

In fact, if $[m, n]$ is the carrier of S and $n - m < k$, then (2°) of Theorem 2.1 implies $\lambda_m S \neq 0$, but (3°) implies $\lambda_m S = 0$.

§3. THE CONSTRUCTION OF LB-SPLINES

There are other papers which deal with the construction of LB-splines (cf. Jerome and Schumaker [5]), but the construction given here is particularly suited for the development of the quasi-interpolant functionals. Further, we emphasize that LB-splines are entirely determined by the operator L and are independent of the choice of N_L 's basis.

Lemma 3.1. If $\{\varphi_1, \varphi_2, \dots, \varphi_k\}$ is a basis in N_{L+} , then there exists a basis $\{\chi_1, \chi_2, \dots, \chi_k\}$ in N_L such that, for $l = 0, 1, \dots, j$,

$$\sum_{i=1}^k \varphi_i^{(l)}(\xi) \chi_i^{(j-l)}(\xi) = \begin{cases} 0 & \text{when } j = 0, 1, \dots, k-2; \\ (-1)^l & \text{when } j = k-1. \end{cases} \quad (3.1)$$

The functions $\{\chi_i\}$ are the adjunct functions for the $\{\varphi_i\}$; see [6; 669]. Let

$$G(x, \xi) = \begin{cases} \sum_{i=1}^k \varphi_i(\xi) \chi_i(x), & x \geq \xi, \\ 0 & , x < \xi. \end{cases} \quad (3.2)$$

Clearly, $G(x, \xi)$ is Green's function for the operator L with side conditions:

$$y(\alpha) = y'(\alpha) = \dots = y^{(k-1)}(\alpha) = 0, \alpha \leq x, \xi.$$

Now we define functionals v_m as follows:

$$v_m(f) := \begin{cases} f^{(m-i)}(t_m), & m = i, \dots, i + l_i; \\ f^{(c_m)}(t_m), & m \geq i + l_i + 1. \end{cases} \quad (3.3)$$

It is easily seen that

$$K_m(x) := v_m(G(x, \cdot)), m = i, i+1, \dots$$

are L-splines. By (3.1) we have

(i) For $m = i, \dots, i + l_i$,

$$\text{jump}_{t_m} K_m^{(\gamma)} = \begin{cases} 0 & , \gamma < k-1-m+i; \\ (-1)^{m-i} & , \gamma = k-1-m+i. \end{cases}$$

(ii) For $m \geq i + l_i + 1$,

$$\text{jump}_{t_m} K_m^{(\gamma)} = \begin{cases} 0 & , \gamma < k-1-c_m; \\ (-1)^m & , \gamma = k-1-c_m. \end{cases}$$

Thus the function

$$M_i(\varphi_1, \dots, \varphi_k; x) := \begin{vmatrix} v_i(\varphi_1) & v_i(\varphi_2) & \dots & v_i(\varphi_k) & v_i(G(x, \cdot)) \\ v_{i+1}(\varphi_1) & v_{i+1}(\varphi_2) & \dots & v_{i+1}(\varphi_k) & v_{i+1}(G(x, \cdot)) \\ \vdots & \vdots & & \vdots & \vdots \\ v_{i+k}(\varphi_1) & v_{i+k}(\varphi_2) & \dots & v_{i+k}(\varphi_k) & v_{i+k}(G(x, \cdot)) \end{vmatrix} \quad (3.4)$$

is an L-spline with $[i, i+k]$ as its carrier. The M_i 's length equals k , but by Corollary 2.2 the length of any nonzero L-spline is not less than k , so we have already proved the main part of the following theorem.

Theorem 3.1. $M_i(\varphi_1, \varphi_2, \dots, \varphi_k; x)$ given by (3.4) is an LB-spline. Moreover each LB-spline M can be represented as

$$M = \text{const} \cdot M_i(\varphi_1, \dots, \varphi_k; \cdot) \text{ for some } i.$$

Proof. Suppose M 's carrier is $[i, j]$. By Corollary 2.2 we know $j \geq i+k$, on the other hand, we have $j-i \leq k$ by the definition of LB-splines, so $j = i+k$. By Definition 1.2,

$$\text{jump}_{t_i}^{(k-\ell_i-1)} M_i \neq 0 \text{ and } \text{jump}_{t_i}^{(k-\ell_i-1)} M \neq 0.$$

Let

$$c := \text{jump}_{t_i}^{(k-\ell_i-1)} M / \text{jump}_{t_i}^{(k-\ell_i-1)} M_i.$$

Then $M - cM_i$ would have a carrier which is a proper subset of $[i, j]$. Applying Corollary 2.2 again to this case, we have $M - cM_i = 0$, that is, $M = cM_i$.

Corollary 3.1. For any two bases of $N_{L^*} = \{\varphi_1, \varphi_2, \dots, \varphi_k\}$ and $\{\psi_1, \psi_2, \dots, \psi_k\}$, there exists a nonzero constant c such that

$$M_i(\psi_1, \psi_2, \dots, \psi_k; x) \equiv c \cdot M_i(\varphi_1, \varphi_2, \dots, \varphi_k; x).$$

§4. LB-SPLINES SERIES

It follows directly from Theorem 2.1 that

Theorem 4.1. For i, j integers, let M_j be an LB-spline with $[t_j, t_{j+k}]$ as its carrier, and let λ_i be a quasi-interpolant functional given by (2.9). Then

$$\lambda_i M_j \neq 0$$

if and only if $i = j$.

Corollary 4.1. For any open set I , $\{M_i; \text{supp } M_i \cap I \neq \emptyset\}$ is linearly independent on I .

Proof. Suppose

$$\sum_{\text{supp } M_i \cap I \neq \emptyset} \gamma_i M_i|_I = 0.$$

Letting the functional $\lambda_i = W(\cdot, u_i; \xi_i)$ where $\xi_i \in \text{supp } M_i \cap I$ act on the foregoing equation, we obtain

$$\gamma_i = 0 \text{ for all } i \text{ such that } \text{supp } M_i \cap I \neq \emptyset.$$

Corollary 4.2. $\overline{\text{supp}(\sum_i \gamma_i M_i)} = \bigcup_{\gamma_i \neq 0} \text{supp } M_i$

Proof. The relation

$$\text{supp } \sum_i \gamma_i M_i \subset \bigcup_{\gamma_i \neq 0} \text{supp } M_i$$

is obvious. Conversely, suppose $\tau \in \overline{\text{supp } M_i}$ for some $i, \gamma_i \neq 0$, but $\tau \notin \overline{\text{supp } \sum_i \gamma_i M_i}$. Then we can choose some τ_i inside $\text{supp } M_i$ so that $\tau_i \notin \overline{\text{supp } \sum_i \gamma_i M_i}$. If we put $\lambda_i = W(\cdot, u_i; \tau_i)$, then

$$\lambda_i(\sum_i \gamma_i M_i) = 0,$$

hence $\gamma_i = 0$, which is a contradiction.

With the help of quasi-interpolant functionals we can obtain the following existence and uniqueness theorem about LB-spline series expansion. The proof is omitted here because it is similar to the proof in [3].

Theorem 4.2. Any I-spline S can be represented as a series of LB-splines:

$$S = \sum_i \alpha_i M_i;$$

moreover, this representation is unique.

§5. LOCAL LINEAR FUNCTIONALS

Definition 5.1. If

$$f^{(c_m)}(t_m) = g^{(c_m)}(t_m), \quad \forall m, \quad (5.1)$$

then we say that f "agrees with" g at \underline{t} and write

$$f|_{\underline{t}} = g|_{\underline{t}}.$$

Suppose, for i integers, M_i are LB-splines, and u_i are given by (2.2). Let $n := i + k - c_{i+k}$. Then

$$t_i \leq t_{n-1} < t_n = \dots = t_{i+k}.$$

Let

$$u_i^+ = \begin{cases} 0, & \text{if } t < (t_{n-1} + t_n)/2; \\ u_i, & \text{if } t \geq (t_{n-1} + t_n)/2. \end{cases} \quad (5.2)$$

We have

Theorem 5.1. $h_i \in L_q(a,b)$ satisfies

$$\int h_i M_j = \delta_{ij}, \quad \text{all } i, j,$$

if and only if $h_i = -L^* f$ for some $f \in H_q^k(a,b)$ with $f|_{\underline{t}} = u_i^+|_{\underline{t}}$.

Proof. "If" part. Suppose $f|_{\underline{t}} = u_i^+|_{\underline{t}}$. We have, for any L-spline S ,

$$W(S, f; t_m^+) = W(S, f; t_m^-), \quad m \leq n-1, \quad (5.3)$$

and

$$W(S, f - u_i; t_m^+) = W(S, f - u_i; t_m^-), \quad m \geq n. \quad (5.4)$$

In view of Lagrange's formula we have

$$\begin{aligned} \int_{t_m}^{t_{m+1}} (L^* f) S \, dx &= \int_{t_m}^{t_{m+1}} (LS) f \, dx - W(S, f; x) \Big|_{t_m^+}^{t_{m+1}^-} \\ &= W(S, f; t_m^+) - W(S, f; t_{m+1}^-), \quad t_m < t_{m+1}, \end{aligned}$$

hence

$$\int (L^* f) M_j \, dx = \sum_{t_j < t_m < t_{m+1} < t_{i+k}} [W(M_j, f; t_m^+) - W(M_j, f; t_{m+1}^-)]. \quad (5.5)$$

Let us separate consideration of the following three possibilities.

(i) $t_{j+k} \leq t_{n-1}$. In this case, it follows from (5.3) and (5.5) that

$$\int (L^* f) M_j dx = W(M_j, f; t_{j+}) - W(M_j, f; t_{j+k}^-),$$

but

$$W(M_j, f; t_{j+}) = 0, \quad W(M_j, f; t_{j+k}^-) = 0 \quad (5.6)$$

by (2.5) and the definition of LB-splines, so that $\int (L^* f) M_j dx = 0$.

(ii) $t_j \geq t_n$. We have, similarly,

$$W(M_j, f - u_i; t_{j+}) = 0, \quad W(M_j, f - u_i; t_{j+k}^-) = 0. \quad (5.7)$$

We rewrite (5.5) as

$$\begin{aligned} \int (L^* f) M_j dx &= \sum_{t_j \leq t_m < t_{m+1} \leq t_{j+k}} [W(M_j, f - u_i; t_m^+) - W(M_j, f - u_i; t_{m+1}^-)] \\ &+ \sum_{t_j \leq t_m < t_{m+1} \leq t_{j+k}} [W(M_j, u_i; t_m^+) - W(M_j, u_i; t_{m+1}^-)]. \end{aligned}$$

The first sum is equal to zero by (5.4) and (5.7). To calculate the second sum we resort to Lagrange's Formula and obtain

$$\begin{aligned} &\sum_{t_j \leq t_m < t_{m+1} \leq t_{j+k}} [W(M_j, u_i; t_m^+) - W(M_j, u_i; t_{m+1}^-)] \\ &= \sum_{t_j \leq t_m < t_{m+1} \leq t_{j+k}} \left[\int_{t_m}^{t_{m+1}} (L^* u_i) M_j dx - \int_{t_m}^{t_{m+1}} (L M_j) u_i dx \right] = 0. \end{aligned} \quad (5.8)$$

(iii) $t_{j+k} > t_{n-1}$ and $t_j < t_n$. Thus $t_j \leq t_{n-1} < t_n \leq t_{j+k}$ must occur. Let

$$\sum_{t_j \leq t_m < t_{m+1} \leq t_{j+k}} [W(M_j, f; t_m^+) - W(M_j, f; t_{m+1}^-)] = \Sigma_1 + \Sigma_2 + \Sigma_3, \quad (5.9)$$

where

$$\Sigma_1 := \sum_{t_j \leq t_m < t_{m+1} \leq t_{n-1}} [W(M_j, f; t_m^+) - W(M_j, f; t_{m+1}^-)] + W(M_j, f; t_{n-1}^+), \quad (5.10)$$

$$\Sigma_2 := -W(M_j, f - u_i; t_n^-) + \sum_{t_n \leq t_m < t_{m+1} \leq t_{j+k}} [W(M_j, f - u_i; t_m^+) - W(M_j, f - u_i; t_{m+1}^-)], \quad (5.11)$$

$$\Sigma_3 := -W(M_j, u_i; t_n^-) + \sum_{t_n \leq t_m < t_{m+1} \leq t_{j+k}} [W(M_j, u_i; t_m^+) - W(M_j, u_i; t_{m+1}^-)]. \quad (5.12)$$

It follows from (5.3), (5.4), (5.6) and (5.7) that

$$\Sigma_1 = 0, \quad \Sigma_2 = 0.$$

A demonstration similar to that in (5.8) gives

$$\sum_{t_n < t_m < t_{m+1} < t_{j+k}} [W(M_j, u_i; t_m^+) - W(M_j, u_i; t_{m+1}^-)] = 0.$$

Finally we have

$$\int (L^* f) M_j dx = \Sigma_1 + \Sigma_2 + \Sigma_3 = -W(M_j, u_i; t_{n+1}^-) = -\delta_{ij},$$

that is,

$$\int h_i M_j = \delta_{ij}.$$

This completes the proof of "if" part.

The proof of "only if" part is based on the following lemma.

Lemma 5.1. (1°) If $f^{(l)}_{(s)}(t_s) = 0$ ($s = j, j+1, \dots, j+j$) and $W(M_{j-1}, f; t_{j-1}^+) = 0$, then $f^{(l)}_{(j-1)}(t_{j-1}) = 0$.
 (2°) If $f^{(c)}_{(s)}(t_s) = 0$ ($s = j, j-1, \dots, j-c_j$) and $W(M_{j+1}, f; t_{j+1}^-) = 0$, then $f^{(c)}_{(j+1)}(t_{j+1}) = 0$.

Proof. It suffices to prove (1°), because the proof of (2°) is similar. There are two possibilities.

(i) $t_{j-1} < t_j$. In this case,

$$M_{j-1}(t_{j-1}) = M'_{j-1}(t_{j-1}) = \dots = M^{(k-2)}_{j-1}(t_{j-1}) = 0, \quad M^{(k-1)}_{j-1}(t_{j-1}^+) \neq 0,$$

so by (2.5) we have $M^{(k-1)}_{j-1}(t_{j-1}^+)f(t_{j-1}) = W(M_{j-1}, f; t_{j-1}^+) = 0$, hence $f(t_{j-1}) = 0$.

(ii) $t_{j-1} = t_j$. Putting

$$M_{j-1}(t_{j-1}) = M'_{j-1}(t_{j-1}) = \dots = M^{(k-l_{j-1}-2)}_{j-1}(t_{j-1}) = 0, \quad M^{(k-l_{j-1}-1)}_{j-1}(t_{j-1}) \neq 0$$

and

$$f(t_{j-1}) = \dots = f^{(l_{j-1}-1)}(t_{j-1}) = 0$$

in the place of the expression (2.5) for $W(M_{j-1}, f; t_{j-1}^+)$, we obtain $f^{(l_{j-1})}(t_{j-1}) = 0$.

Now we proceed with the proof of the necessity. If $h_i \in L_q(a, b)$ is such a function that $\int h_i M_j = \delta_{ij}$, all j , then there exists a $f \in H^k_q(a, b)$ such that $-L^* f = h_i$ and

$$f^{(l_s)}(t_s) = 0, \quad s = i, i+1, \dots, n-1; \quad (5.13)$$

$$f^{(c_s)}(t_s) = u_i^{(c_s)}(t_s), \quad s = n, \dots, i+k-1. \quad (5.14)$$

To prove $f|_{\underline{t}} = u_i^+|_{\underline{t}}$, that is to prove

$$f^{(l_s)}(t_s) = 0 \quad \text{for all } s \leq n-1, \quad (5.15)$$

$$f^{(c_s)}(t_s) = 0 \quad \text{for all } s \geq n, \quad (5.16)$$

we proceed by induction on s . We only need to prove (5.16), because the proof of (5.15) is similar. Suppose (5.16) is true for s such that $n \leq s \leq j-1$, where $j \geq i+k$. Consider the integral $\int M_{j-k}^*(L^*f)dx$. Calculate its value by (5.9)-(5.12). It is easily seen that the contribution of Σ_1 is zero, the contribution of Σ_2 is $-W(M_{j-k}, f - u_i; t_j^-)$, and the contribution of Σ_3 is $-\delta_{i,j-k}$. On the other hand, $\int M_{j-k}(L^*f)dx = -\int M_{j-k}h_i dx = -\delta_{i,j-k}$, therefore,

$$W(M_{j-k}, f - u_i; t_j^-) = 0.$$

Resorting to Lemma 5.1, we obtain

$$f^{(c_j)}(t_j) = u_i^{(c_j)}(t_j).$$

This completes the proof of the "only if" part, and so of the theorem.

Corollary 5.1. If $[\alpha, \beta] \subseteq [t_i, t_{i+k}]$, and if $f \in H_q^k[\alpha, \beta]$ satisfies the following conditions:

- (i) $f^{(\gamma)}(\alpha) = 0, \quad \gamma = 0, 1, \dots, k-1;$
- (ii) $f^{(\gamma)}(\beta) = u_i^{(\gamma)}(\beta), \quad \gamma = 0, 1, \dots, k-1;$
- (iii) $f^{(\gamma)}(t_j) = 0, \quad \gamma = 0, 1, \dots, k-d_j-1$ for $t_j \in (\alpha, \beta);$

then h_i determined by $h_i = -L^*f$ has support $[\alpha, \beta]$ and

$$\int h_i M_j = \delta_{ij} \quad \text{for all } j.$$

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